

Variable	Obs	Unique	Mean	Min	Max	Label
gvkey	220604	131	.	.	.	Global Company Key - Daily Prices
iid	220604	10	.	.	.	Issue ID - Daily Price
datadate	220604	1803	21399.12	20090	22645	Data Date - Daily Prices
ajexdi	220604	34	1.45641	.05	59.9988	Adjustment Factor (Issue)-Cumulative by Ex-Date
cshtd	205560	182150	5167372	1	6.53e+09	Trading Volume - Daily
prccd	220604	40513	108.5987	.00175	8590	Price - Close - Daily
trfd	220604	1216	1.990318	1	14.28038	Daily Total Return Factor
exchg	220604	22	200.4402	104	349	Stock Exchange Code
fic	220604	23	.	.	.	Current ISO Country Code - Incorporation
cid	220604	131	62.53067	1	131	Global Company Key - Daily Prices
returns2	220604	133178	.0602433	-12	12.01867	Adjusted stock market returns
conm	220604	131	.	.	.	Company Name
marketvalue	215282	123	3.33e+11	3.23e+07	1.90e+13	(max) marketvalue
pos	220604	2	.0143878	0	1	Plaintiff win
ATEhomep	220604	2	.0005938	0	1	Home country, win
neg	220604	2	.009202	0	1	Plaintiff loss
ATEhomen	220604	2	.0003853	0	1	Home country, loss
mktrf	220604	429	.0335059	-12.01	8.54	Market risk premium (Fame-French, Europe)
smb	220604	241	.01411	-3.29	1.94	Excess returns of small-cap companies over large-cap companies...
hml	220604	277	-.0183524	-3.03	4.38	Excess returns of value stocks over growth stocks (Fame-French...
brentp	220604	1707	.0777178	-47.46544	50.98684	Daily oil price Europe (brent)
year	220604	7	2018.085	2015	2021	
month	220604	12	6.551658	1	12	
renewables	197448	2	.2855638	0	1	Firm in Renewables industry
renewl	197448	2	.1840839	0	1	Large firm in Renewables industry
green	197448	2	.539732	0	1	Green firm from Clean200
CoalCU	220604	2	.1129263	0	1	Carbon Underground firm, Coal
OilCU	220604	2	.1484062	0	1	Carbon Underground firm, Oil and Gas
announcement	33764	1	1	1	1	Corporate announcement on a given day